

LAMPIRAN

Data perusahaan

Data ROE

No	Kode	Namaperusahaan	ROE%		
			2012	2013	2014
1	ADES	AkashaWira International	0.399	0.210	0.105
2	AISA	TigaPilar Sejahtera Food	0.125	0.147	0.105
3	ALTO	Tri Bayan Tirta		0.086	
4	CEKA	WilmarCahaya Indonesia	0.126	0.123	0.076
5	DLTA	Delta Djakarta	0.357	0.400	0.377
6	DVLA	Darya-VariaLaboratoria	0.177	0.138	0.084
7	GGRM	GudangGaram	0.153	0.149	0.162
8	HMSP	HM Sampoerna	0.747	0.764	0.754
9	ICBP	Indofood CBP SuksesMakmur	0.190	0.169	0.168
10	INAF	Indofarma	0.065		
12	INDF	Indofood SuksesMakmur	0.140	0.089	0.125
13	KAEF	Kimia Farma	0.140	0.133	0.131
14	KICI	Kedaung Indah Can	1.240	0.100	0.060
15	KLBF	Kalbe Farma	0.241	0.232	0.216
16	LPMI	LanggengMakmurIndustri	0.006		0.004
17	MBTO	Martina Berto	0.105	0.036	0.006
18	MERK	Merck		0.343	0.328
19	MLBI	Multi Bintang Indonesia	1.375	1.186	1.435
20	MRAT	MustikaRatu	0.080		0.019
21	MYOR	Mayora Indah	0.243	0.269	0.100
22	PSDN	Prasidha Aneka Niaga	0.063		
23	PYFA	PyridamFarma	0.067	0.66	0.028
24	ROTI	Nippon IndosariCorpindo	0.224	0.201	0.196
25	SIDO	IdustriJamudanFarmasiSido M			0.158
26	SKLT	SekarLaut	0.062	0.082	0.108
27	SQBB	Taisho Pharmaceuticl Indonesia	0.416	0.431	
28	STTP	Siantar Top	0.129	0.165	0.151
29	TCID	Mandom Indonesia	0.137	0.135	0.136
30	TSPC	Tempo Scan Pacifik	0.189	0.165	
31	ULTJ	Ultra jaya Milk Industry&Trading	0.211	1.231	0.060
32	UNVR	Unilever Indonesia	1.219	1.258	1.248
33	WIIM	WismilakintiMakmur		0.169	0.131

Data DAR

No	Kode	Namaperusahaan	DAR		
			2012	2013	2014
1	ADES	AkashaWira International	0.46	0.4	0.41
2	AISA	TigaPilar Sejahtera Food	0.47	0.53	0.51
3	ALTO	Tri Bayan Tirta		0.42	
4	CEKA	WilmarCahaya Indonesia	0.55	0.51	0.58
5	DLTA	Delta Djakarta	0.2	0.22	0.23
6	DVLA	Darya-VariaLaboratoria	0.22	0.23	0.22
7	GGRM	GudangGaram	0.36	0.42	0.43
8	HMSP	HM Sampoerna	0.49	0.48	0.52
9	ICBP	Indofood CBP SuksesMakmur	0.32	0.38	0.4
10	INAF	Indofarma	0.45		
12	INDF	Indofood SuksesMakmur	0.42	0.51	0.52
13	KAEF	Kimia Farma	0.31	0.34	0.39
14	KICI	Kedaung Indah Can	0.3	0.25	0.19
15	KLBF	Kalbe Farma	0.22	0.25	0.21
16	LPMI	LanggengMakmurIndustri	0.5		0.51
17	MBTO	Martina Berto	0.29	0.26	0.27
18	MERK	Merck		0.27	0.23
19	MLBI	Multi Bintang Indonesia	0.71	0.45	0.75
20	MRAT	MustikaRatu	0.15		0.23
21	MYOR	Mayora Indah	0.63	0.59	0.6
22	PSDN	Prasidha Aneka Niaga	0.4		
23	PYFA	PyridamFarma	0.35	0.46	0.44
24	ROTI	Nippon IndosariCorpindo	0.45	0.57	0.55
25	SIDO	IdustriJamudanFarmasiSido M			0.07
26	SKLT	SekarLaut	0.48	0.54	0.54
27	SQBB	Taisho Pharmaceuticl Indonesia	0.18	0.18	
28	STTP	Siantar Top	0.54	0.53	0.52
29	TCID	Mandom Indonesia	0.13	0.19	0.31
30	TSPC	Tempo Scan Pacifik	0.28	0.29	
31	ULTJ	Ultra jaya Milk Industry&Trading	0.31	0.28	0.28
32	UNVR	Unilever Indonesia	0.67	1.21	0.68
33	WIIM	WisnilakintiMakmur		0.36	0.36

Data PER

No	Kode	Namaperusahaan	PER		
			2012	2013	2014
1	ADES	AkashaWira International	13.58	21.20	23.94
2	AISA	TigaPilar Sejahtera Food	12.46	13.48	20.48
3	ALTO	Tri Bayan Tirta		30.2	
4	CEKA	WilmarCahaya Indonesia	6.63	5.3	22.6
5	DLTA	Delta Djakarta	19.13	23.01	24.71
6	DVLA	Darya-VariaLaboratoria	12.71	19.59	18.24
7	GGRM	GudangGaram	26.63	18.67	21.67
8	HMSP	HM Sampoerna	26.78	25.28	29.48
9	ICBP	Indofood CBP SuksesMakmur	19.88	26.73	27.67
10	INAF	Indofarma	24.13		
12	INDF	Indofood SuksesMakmur	10.54	23.14	14.67
13	KAEF	Kimia Farma	20.42	15.27	42.43
14	KICI	Kedaung Indah Can	16.49	5.02	4.67
15	KLBF	Kalbe Farma	30.38	30.53	43.27
16	LPMI	LanggengMakmurIndustri	109.87		305.17
17	MBTO	Martina Berto	8.77	20.19	61.18
18	MERK	Merck		24.13	66.61
19	MLBI	Multi Bintang Indonesia	34.39	21.59	37.72
20	MRAT	MustikaRatu	6.09		15.71
21	MYOR	Mayora Indah	20.64	22.32	56.17
22	PSDN	Prasidha Aneka Niaga	11.52	12.7	
23	PYFA	PyridamFarma	17.84		127.6
24	ROTI	Nippon IndosariCorpindo	46.83	32.67	39.93
25	SIDO	IdustriJamudanFarmasiSido M			21.82
26	SKLT	SekarLaut	15.61	10.65	10.29
27	SQBB	Taisho Pharmaceuticl Indonesia	0.56	0.54	
28	STTP	Siantar Top	18.43	17.74	30.54
29	TCID	Mandom Indonesia	14.67	14.94	17.44
30	TSPC	Tempo Scan Pacifik	26.05	23.05	
31	ULTJ	Ultra jaya Milk Industry&Trading	10.87	39.96	39.09
32	UNVR	Unilever Indonesia	32.87	37.06	45.65
33	WIIM	WismilakintiMakmur		10.65	12.3

Data return

No	Kode	Namaperusahaan	Return		
			2012	2013	2014
1	ADES	AkashaWira International	0.90	0.04	-0.31
2	AISA	TigaPilar Sejahtera Food	1.18	0.32	0.47
3	ALTO	Tri Bayan Tirta		0.81	
4	CEKA	WilmarCahaya Indonesia	0.37	-0.11	0.29
5	DLTA	Delta Djakarta	1.30	0.49	0.03
6	DVLA	Darya-VariaLaboratoria	0.47	0.30	-0.23
7	GGRM	GudangGaram	0.35	-0.25	0.45
8	HMSP	HM Sampoerna	1.00	0.04	0.10
9	ICBP	Indofood CBP SuksesMakmur	0.44	0.31	0.28
10	INAF	Indofarma	1.02		
12	INDF	Indofood SuksesMakmur	0.04	0.13	0.02
13	KAEF	Kimia Farma	1.19	-0.20	1.48
14	KICI	Kedaung Indah Can	0.50	0.00	-0.01
15	KLBF	Kalbe Farma	0.48	0.18	0.06
16	LPMI	LanggengMakmurIndustri	0.24		-0.19
17	MBTO	Martina Berto	-0.47	-0.20	-0.34
18	MERK	Merck		0.24	-0.15
19	MLBI	Multi Bintang Indonesia	1.06	0.62	0.00
20	MRAT	MustikaRatu	-0.02		-0.25
21	MYOR	Mayora Indah	0.40	0.30	-0.20
22	PSDN	Prasidha Aneka Niaga	-0.34		
23	PYFA	PyridamFarma	0.01	-0.17	-0.08
24	ROTI	Nippon IndosariCorpindo	1.08	-0.85	0.36
25	SIDO	IdustriJamudanFarmasiSido M			-0.13
26	SKLT	SekarLaut	0.29	0.00	0.67
27	SQBB	Taisho Pharmaceuticl Indonesia	0.00	0.00	
28	STTP	Siantar Top	0.52	0.48	0.86
29	TCID	Mandom Indonesia	0.43	0.08	0.47
30	TSPC	Tempo Scan Pacifik	0.46	-0.13	
31	ULTJ	Ultra jaya Milk Industry&Trading	0.23	2.38	-0.17
32	UNVR	Unilever Indonesia	0.36	0.25	0.24
33	WIIM	WismilakintiMakmur		-0.12	-0.07

Hasil SPSS

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROE	82	.004	1.435	.28740	.358582
DAR	82	.07	1.21	.4013	.17456
PER	82	.54	305.17	28.5485	36.61981
RETURN	82	-.85	2.38	.2789	.48957
Valid N (listwise)	82				

Pengujian Asumsi Klasik

Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		82
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.46456724
Most Extreme Differences	Absolute	.116
	Positive	.116
	Negative	-.102
Kolmogorov-Smirnov Z		1.050
Asymp. Sig. (2-tailed)		.220

a. Test distribution is Normal.

b. Calculated from data.

Autokorelasi

Model Summary^b

Model	Durbin-Watson
1	1.858 ^a

a. Predictors: (Constant), PER, ROE, DAR

b. Dependent Variable: RETURN

Multikolinieritas

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	ROE	.830	1.205
	DAR	.808	1.237
	PER	.964	1.038

a. Dependent Variable: RETURN

Heteroskedastisitas

Variables Entered/Removed

Model	Variables Entered	Variables Removed	Method
1	PER, ROE, DAR ^a		. Enter

a. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.197 ^a	.039	.002	.29168

a. Predictors: (Constant), PER, ROE, DAR

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.269	3	.090	1.053	.374 ^a
	Residual	6.636	78	.085		
	Total	6.905	81			

a. Predictors: (Constant), PER, ROE, DAR

b. Dependent Variable: abs

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.359	.082		4.361	.000
	ROE	.174	.099	.214	1.756	.083
	DAR	-.120	.206	-.072	-.581	.563
	PER	-6.357E-5	.001	-.008	-.071	.944

a. Dependent Variable: abs

Pengujian hipotesis**Variables Entered/Removed**

Model	Variables Entered	Variables Removed	Method
1	PER, ROE, DAR ^a		Enter

a. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.315 ^a	.100	.065	.47342

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.315 ^a	.100	.065	.47342

a. Predictors: (Constant), PER, ROE, DAR

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.932	3	.644	2.873	.042 ^a
	Residual	17.482	78	.224		
	Total	19.414	81			

a. Predictors: (Constant), PER, ROE, DAR

b. Dependent Variable: RETURN

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.237	.134		1.774	.080
	ROE	.446	.161	.327	2.771	.007
	DAR	-.165	.335	-.059	-.492	.624
	PER	-.007	.001	-.053	-.484	.630

a. Dependent Variable: RETURN